

# Irish Stock Exchange Daily Bond Index Report

Thursday 9 November, 2017

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## Bond Indices Performance

Index	Close Value 09-Nov-2017	Previous Close Value 08-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.43	116.88	-0.385%	-0.16%	0.39%	-2.01%	16.43%	6.29	6.25	0.73
All Bond Index (Return)	204.37	205.13	-0.373%	-0.09%	0.71%	0.81%	104.37%	6.29	6.25	0.73
Under 3 Bond Index (Clean)	86.03	86.10	-0.079%	-0.15%	-0.35%	-3.99%	-13.97%	1.93	1.94	-0.57
Under 3 Bond Index (Return)	143.36	143.46	-0.066%	-0.04%	0.14%	-0.24%	43.36%	1.93	1.94	-0.57
Under 5 Bond Index (Clean)	99.40	99.50	-0.095%	-0.12%	-0.24%	-3.55%	-0.60%	2.43	2.44	-0.43
Under 5 Bond Index (Return)	169.15	169.30	-0.085%	-0.03%	0.17%	-0.16%	69.15%	2.43	2.44	-0.43
Under 10 Bond Index (Clean)	111.44	111.70	-0.232%	-0.15%	0.05%	-2.49%	11.44%	4.16	4.16	0.09
Under 10 Bond Index (Return)	191.50	191.93	-0.220%	-0.07%	0.41%	0.50%	91.50%	4.16	4.16	0.09
5 Plus Bond Index (Clean)	131.93	132.77	-0.629%	-0.20%	0.86%	-0.55%	31.93%	9.53	9.44	0.98
5 Plus Bond Index (Return)	232.84	234.28	-0.613%	-0.14%	1.13%	1.81%	132.84%	9.53	9.44	0.98
10 Plus Bond Index (Clean)	141.17	142.67	-1.047%	-0.24%	1.85%	-0.51%	41.17%	15.55	15.32	1.48
10 Plus Bond Index (Return)	258.97	261.67	-1.030%	-0.19%	2.05%	1.59%	158.97%	15.55	15.32	1.48

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.81	0.27	22	105.08	0.00	8,835	9,260	9284
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.06	1.74	144	109.79	0.00	7,282	7,868	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.64	0.36	22	112.99	0.00	6,144	6,920	6942
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.40	2.53	205	114.92	0.00	10,926	12,281	12557
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.37	0.30	22	116.67	0.00	7,808	9,085	9109
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.48	0.52	239	105.01	0.00	6,828	7,134	7169
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.39	0.00	29	100.39	0.00	4,000	4,016	4016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.05	2.50	234	123.55	0.00	6,308	7,636	7794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.41	2.20	236	122.61	0.00	8,031	9,670	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.35	3.57	241	139.92	0.00	11,490	15,668	16077
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.37	0.49	178	103.86	0.00	11,319	10,873	10924
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.78	1.17	178	116.95	0.00	9,217	10,671	10779
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.91	0.83	178	103.74	0.00	4,618	4,752	4790
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.08	1.45	264	106.53	0.00	7,819	7,743	7850



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Nov-2017	Previous Index Price 08-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.81	104.86	-0.051%	-0.174%	-0.430%	-3.975%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.06	108.12	-0.060%	-0.132%	-0.395%	-3.799%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.64	112.72	-0.073%	-0.166%	-0.434%	-4.688%	-0.59	1.88	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	112.40	112.50	-0.092%	-0.129%	-0.246%	-3.468%	-0.56	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.37	116.50	-0.109%	-0.142%	-0.189%	-3.772%	-0.53	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.65	-0.165%	-0.046%	0.154%	-0.404%	-0.23	4.26	4.27
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.39	100.56	-0.164%	0.030%			-0.08	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.05	121.38	-0.273%	-0.161%	-0.033%	-2.236%	-0.03	4.87	4.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.41	120.86	-0.367%	-0.239%	0.147%	-1.088%	0.16	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.35	136.89	-0.390%	-0.202%	0.372%	-1.793%	0.36	6.26	6.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	103.95	-0.560%	-0.124%	1.033%	0.961%	0.59	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.78	116.56	-0.667%	-0.084%	1.463%	0.286%	1.05	10.97	10.86
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	103.97	-1.015%	-0.146%	2.036%		1.53	16.67	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.08	106.77	-1.584%	-0.506%	2.276%	-2.313%	1.76	21.16	20.79

Return Price Performance			Index Price 09-Nov-2017	Previous Index Price 08-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.08	105.12	-0.040%	-0.068%	-4.061%	-4.515%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.85	-0.048%	-0.031%	0.060%	-4.257%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.99	113.06	-0.057%	-0.036%	-4.825%	-5.332%	-0.59	1.88	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	114.92	115.02	-0.079%	-0.030%	0.199%	-3.902%	-0.56	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.67	116.78	-0.098%	-0.037%	-3.840%	-4.315%	-0.53	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.01	105.18	-0.163%	-0.027%	0.240%	-0.508%	-0.23	4.26	4.27
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.39	100.56	-0.164%	0.030%			-0.08	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.55	123.87	-0.259%	-0.080%	0.323%	-2.612%	-0.03	4.87	4.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.61	123.05	-0.353%	-0.167%	0.458%	-1.447%	0.16	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.92	140.44	-0.370%	-0.102%	0.800%	-2.266%	0.36	6.26	6.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.86	104.43	-0.554%	-0.099%	1.139%	0.820%	0.59	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.95	117.72	-0.655%	-0.032%	1.685%	-0.005%	1.05	10.97	10.86
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.74	104.79	-1.002%	-0.104%	2.211%		1.53	16.67	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.53	108.21	-1.557%	-0.452%	2.465%	-2.536%	1.76	21.16	20.79